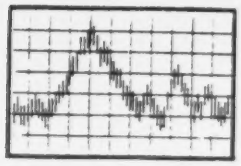
A3040-4



OPEN INTEREST REPORT

MARCH 1992

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OPEN INTEREST OF LAST TRADING DAY

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	MARCH 1991	MARCH 1992	PERCENT CHANGE
Wheat	55,924	55,963	0.07%
Corn	218,946	277,510	26.75%
Oats	14,728	15,521	5.38%
Soybeans	107,102	127,819	19.34%
Soybean Oil	76,491	69,127	−9.63%
Soybean Meal	56,149	57,038	1.58%
Diammonium Phosphate		903	
Silver (1,000 oz)	7,255	4,998	−31.11%
Silver (5,000 oz)	81	83	2.47%
Gold (kilo)	353	361	2.27%
Gold (100 oz)	8		−100.00%
T–Bonds	244,402	306,521	25.42%
T–Notes (10 Year)	67,129	105,934	57.81%
T–Notes (5 Year)	72,290	126,503	74.99%
T–Notes (2 Year)	8,305	12,144	46.23%
Municipal Bond	8,587	11,582	34.88%
30 Day Interest	7,170	10,851	51.34%
Mortgage Backed 7.5%			
Mortgage Backed 8.0%			
Mortgage Backed 8.5%	131		
Mortgage Backed 9.0%	92		
Mortgage Backed 9.5%			
3 Year Swaps			
5 Year Swaps		788	
MMI Maxi	6,731	4,151	−38.33%
CHICAGO BOARD OF TRADE	**951,874**	**1,187,797**	**24.79%**
Live Hogs (40,000#)	23,366	32,041	37.13%
Pork Bellies (40,000#)	9,667	11,345	17.36%
Broilers (40,000 #)	641	485	−24.34%
Live Cattle (40,000 #)	91,040	96,637	6.15%
Feeder Cattle (44,000#)	15,264	10,099	−33.84%
Lumber	2,129	2,640	24.00%
T–Bills (90–day)	41,691	37,427	−10.23%
Eurodollar (3–month)	696,704	1,219,339	75.02%
One Month LIBOR	10,171	24,806	143.89%
BP/DM Cross			
DM/JY Cross (Old)			
DM/JY Cross (New)		967	
DM/SF Cross			
British Pound	30,696	24,563	−19.98%
Canadian Dollar	19,241	21,405	11.25%
Deutschemark	63,338	64,946	2.54%
Japanese Yen	42,975	59,747	39.03%
Swiss Franc	38,107	31,370	−17.68%
Australian Dollar	1,408	2,144	52.27%
Nikkei 225	5,120	13,943	172.32%
S&P 500 Index	138,922	132,507	−4.62%
S&P 400 Index		2,416	
CHICAGO MERCANTILE EXCH	**1,230,480**	**1,788,827**	**45.38%**

	MARCH 1991	MARCH 1992	PERCENT CHANGE
Coffee "C"	41,265	50,987	23.56%
Sugar #11	114,826	94,522	−17.68%
Sugar #14	13,810	8,260	−40.19%
Cocoa (10 M tons)	44,815	52,311	16.73%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**214,716**	**206,080**	**−4.02%**
High Grade Copper	33,839	46,447	37.26%
Silver (5,000 oz)	105,335	90,245	−14.33%
Gold (100 oz)	102,541	103,658	1.09%
COMMODITY EXCHANGE	**241,715**	**240,350**	**−0.56%**
Wheat	22,803	25,405	11.41%
Grain Sorghum	74		−100.00%
Value Line Index	1,820	1,205	−33.79%
Mini Value Line	285	260	−8.77%
KANSAS CITY BOARD OF TRADE	**24,982**	**26,870**	**7.56%**
Wheat (1,000 bu)	2,817	8,559	203.83%
Corn (1,000 bu)	7,234	13,555	87.38%
Oats (1,000 bu)	120	144	20.00%
Soybeans (1,000 bu)	16,493	24,333	47.54%
Soybean Meal New	411	289	−29.68%
Live Cattle (20,000#)	328	424	29.27%
Live Hogs (15,000#)	689	489	−29.03%
Rice, Rough	2,270	1,752	−22.82%
New York Silver (1000 oz)	583	2,268	289.02%
New York Gold	260	479	84.23%
Platinum	19	52	173.68%
T−Bonds ($50,000)	10,874	11,120	2.26%
T−Bills ($500,000)	22	42	90.91%
T−Notes	0		
British Pound	204	264	29.41%
Swiss Franc	428	633	47.90%
Deutschemark	720	597	−17.08%
Japanese Yen	171	252	47.37%
Canadian Dollar	60	34	−43.33%
MIDAMERICA COMMODITY EX	**43,703**	**65,286**	**49.39%**

	MARCH 1991	MARCH 1992	PERCENT CHANGE
Wheat (5,000 bu)	11,904	12,189	2.39%
White Wheat (5,000 bu)	134	52	−61.19%
Oats	2	12	500.00%
MINNEAPOLIS GRAIN EX	**12,040**	**12,253**	**1.77%**
5 Year U.S. Treasury Note	765	1,232	61.05%
2 Year U.S. Treasury Note	3		−100.00%
Cotton	43,289	36,934	−14.68%
Orange Juice, Fzn. Conc.	5,859	9,974	70.23%
European Currency Unit	28	15	−46.43%
U.S. Dollar Index	5,949	7,822	31.48%
NEW YORK COTTON EXCHANGE	**55,893**	**55,977**	**0.15%**
NYSE Composite Index	4,845	5,214	7.62%
Cmdty Rsrch Bureau Index	1,604	1,117	−30.36%
T−Bond (30 Year)	0	0	
NEW YORK FUTURES EXCH	**6,449**	**6,331**	**−1.83%**
Palladium	4,236	4,125	−2.62%
Platinum	15,153	13,029	−14.02%
No. 2 Heating Oil, NY	76,597	84,967	10.93%
Unleaded Gasoline, NY	81,393	98,855	21.45%
Crude Oil	284,935	317,914	11.57%
Sour Crude Oil		366	
Propane	1,607	1,649	2.61%
Natural Gas	12,861	31,457	144.59%
NEW YORK MERCANTILE EX	**476,782**	**552,362**	**15.85%**
TOTAL	**3,258,634**	**4,142,133**	**27.11%**